Instead of ML, you can use heuristic filters and and we can optimize for maximum positive vs negative.  
  
for example:  
ema20>ema50, high volatility, etc as filter, then check how many +ve 0.5% vs negative. You can try to optimize this to get the maximum high quality trades,  
like backtesting.  
Here the gold is backtesting using same row of data, we have future 5 days data, which doesn’t require timeseries, it is very simple compared to complex backtesting